

# Manabu Asai

## List of Publications by Year in descending order

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67  
papers

1,162  
citations

567281

15  
h-index

454955

30  
g-index

67  
all docs

67  
docs citations

67  
times ranked

544  
citing authors

#	ARTICLE	IF	CITATIONS
1	Bayesian non-linear quantile effects on modelling realized kernels. <i>International Journal of Finance and Economics</i> , 2023, 28, 981-995.	3.5	2
2	High-dimensional sparse multivariate stochastic volatility models. <i>Journal of Time Series Analysis</i> , 2023, 44, 4-22.	1.2	0
3	Bayesian Analysis of Realized Matrix-Exponential GARCH Models. <i>Computational Economics</i> , 2022, 59, 103-123.	2.6	4
4	Realized matrix-exponential stochastic volatility with asymmetry, long memory and higher-moment spillovers. <i>Journal of Econometrics</i> , 2022, 227, 285-304.	6.5	4
5	Feasible Panel GARCH Models: Variance-Targeting Estimation and Empirical Application. <i>Econometrics and Statistics</i> , 2022, , .	0.8	0
6	A new structural multivariate GARCH-BEKK Model: Causality of green, sustainable and fossil energy ETFs. <i>Communications in Statistics Case Studies Data Analysis and Applications</i> , 2022, 8, 215-233.	0.3	1
7	A simulation smoother for long memory time series with correlated and heteroskedastic additive noise. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2021, 50, 388-399.	1.2	1
8	Quasi-maximum likelihood estimation of conditional autoregressive Wishart models. <i>Journal of Time Series Analysis</i> , 2021, 42, 271-294.	1.2	2
9	On a Bivariate Hysteretic AR-GARCH Model with Conditional Asymmetry in Correlations. <i>Computational Economics</i> , 2021, 58, 413-433.	2.6	7
10	Asymptotic and Finite Sample Properties for Multivariate Rotated GARCH Models. <i>Econometrics</i> , 2021, 9, 21.	0.9	1
11	Multivariate Hyper-Rotated GARCH-BEKK. <i>Journal of Time Series Econometrics</i> , 2021, , .	0.4	2
12	Realized stochastic volatility models with generalized Gegenbauer long memory. <i>Econometrics and Statistics</i> , 2020, 16, 42-54.	0.8	6
13	Forecasting volatility and co-volatility of crude oil and gold futures: Effects of leverage, jumps, spillovers, and geopolitical risks. <i>International Journal of Forecasting</i> , 2020, 36, 933-948.	6.5	101
14	Cointegrated Dynamics for a Generalized Long Memory Process: Application to Interest Rates. <i>Journal of Time Series Econometrics</i> , 2020, 12, , .	0.4	1
15	The Impact of Jumps and Leverage in Forecasting the Co-Volatility of Oil and Gold Futures. <i>Energies</i> , 2019, 12, 3379.	3.1	30
16	Stochastic Multivariate Mixture Covariance Model. <i>Journal of Forecasting</i> , 2017, 36, 139-155.	2.8	2
17	A fractionally integrated Wishart stochastic volatility model. <i>Econometric Reviews</i> , 2017, 36, 42-59.	1.1	2
18	Forecasting the volatility of Nikkei 225 futures. <i>Journal of Futures Markets</i> , 2017, 37, 1141-1152.	1.8	2

#	ARTICLE	IF	CITATIONS
19	Realized stochastic volatility with general asymmetry and long memory. <i>Journal of Econometrics</i> , 2017, 199, 202-212.	6.5	20
20	The impact of jumps and leverage in forecasting covolatility. <i>Econometric Reviews</i> , 2017, 36, 638-650.	1.1	11
21	Asymptotic Theory for Extended Asymmetric Multivariate GARCH Processes. <i>International Journal of Statistics and Probability</i> , 2017, 6, 13.	0.3	1
22	Estimating and Forecasting Generalized Fractional Long Memory Stochastic Volatility Models. <i>Journal of Risk and Financial Management</i> , 2017, 10, 23.	2.3	2
23	Generalized Fractional Processes with Long Memory and Time Dependent Volatility Revisited. <i>Econometrics</i> , 2016, 4, 37.	0.9	8
24	Matrix exponential stochastic volatility with cross leverage. <i>Computational Statistics and Data Analysis</i> , 2016, 100, 331-350.	1.2	11
25	Bayesian Analysis of General Asymmetric Multivariate GARCH Models and News Impact Curves. <i>Journal of the Japan Statistical Society</i> , 2015, 45, 129-144.	0.1	1
26	Long Memory and Asymmetry for Matrix-Exponential Dynamic Correlation Processes. <i>Journal of Time Series Econometrics</i> , 2015, 7, .	0.4	6
27	Forecasting Value-at-Risk using block structure multivariate stochastic volatility models. <i>International Review of Economics and Finance</i> , 2015, 40, 40-50.	4.5	5
28	Forecasting co-volatilities via factor models with asymmetry and long memory in realized covariance. <i>Journal of Econometrics</i> , 2015, 189, 251-262.	6.5	29
29	Leverage and feedback effects on multifactor Wishart stochastic volatility for option pricing. <i>Journal of Econometrics</i> , 2015, 187, 436-446.	6.5	10
30	Stress testing correlation matrices for risk management. <i>North American Journal of Economics and Finance</i> , 2013, 26, 310-322.	3.5	12
31	Forecasting volatility via stock return, range, trading volume and spillover effects: The case of Brazil. <i>North American Journal of Economics and Finance</i> , 2013, 25, 202-213.	3.5	18
32	Heterogeneous Asymmetric Dynamic Conditional Correlation Model with Stock Return and Range. <i>Journal of Forecasting</i> , 2013, 32, 469-480.	2.8	14
33	Stochastic Covariance Models. <i>Journal of the Japan Statistical Society</i> , 2013, 43, 127-162.	0.1	12
34	Asymmetry and Long Memory in Volatility Modeling. <i>Journal of Financial Econometrics</i> , 2012, 10, 495-512.	1.5	46
35	Forecasting volatility using range data: analysis for emerging equity markets in Latin America. <i>Applied Financial Economics</i> , 2012, 22, 461-470.	0.5	4
36	Modelling and forecasting noisy realized volatility. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 217-230.	1.2	39

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37	Dynamic Conditional Correlations for Asymmetric Processes. Journal of the Japan Statistical Society, 2012, 41, 143-157.	0.1	3
38	Alternative Asymmetric Stochastic Volatility Models. Econometric Reviews, 2011, 30, 548-564.	1.1	36
39	Stochastic Covariance Models. SSRN Electronic Journal, 2010, , .	0.4	4
40	General asymmetric stochastic volatility models using range data: estimation and empirical evidence from emerging equity markets. Applied Financial Economics, 2010, 20, 1041-1049.	0.5	6
41	Multivariate stochastic volatility, leverage and news impact surfaces. Econometrics Journal, 2009, 12, 292-309.	2.3	23
42	The structure of dynamic correlations in multivariate stochastic volatility models. Journal of Econometrics, 2009, 150, 182-192.	6.5	84
43	Bayesian analysis of stochastic volatility models with mixture-of-normal distributions. Mathematics and Computers in Simulation, 2009, 79, 2579-2596.	4.4	16
44	Multivariate Stochastic Volatility. , 2009, , 365-400.		63
45	Portfolio single index (PSI) multivariate conditional and stochastic volatility models. Mathematics and Computers in Simulation, 2008, 78, 209-214.	4.4	0
46	A Portfolio Index GARCH model. International Journal of Forecasting, 2008, 24, 449-461.	6.5	18
47	Autoregressive stochastic volatility models with heavy-tailed distributions: A comparison with multifactor volatility models. Journal of Empirical Finance, 2008, 15, 332-341.	1.8	34
48	The relationship between stock return volatility and trading volume: the case of the Philippines. Applied Financial Economics, 2008, 18, 1333-1341.	0.5	10
49	A distribution-free test for symmetry with an application to S&P index returns. Applied Economics Letters, 2008, 15, 461-464.	1.8	2
50	Non-trading day effects in asymmetric conditional and stochastic volatility models. Econometrics Journal, 2007, 10, 113-123.	2.3	4
51	Multivariate Stochastic Volatility: A Review. Econometric Reviews, 2006, 25, 145-175.	1.1	284
52	Asymmetric Multivariate Stochastic Volatility. Econometric Reviews, 2006, 25, 453-473.	1.1	45
53	Comparison of MCMC Methods for Estimating GARCH Models. Journal of the Japan Statistical Society, 2006, 36, 199-212.	0.1	25
54	Comparison of MCMC Methods for Estimating Stochastic Volatility Models. Computational Economics, 2005, 25, 281-301.	2.6	8

#	ARTICLE	IF	CITATIONS
55	Dynamic Asymmetric Leverage in Stochastic Volatility Models. <i>Econometric Reviews</i> , 2005, 24, 317-332.	1.1	46
56	Testing for Serial Correlation in the Presence of Stochastic Volatility. <i>Asia-Pacific Financial Markets</i> , 2000, 7, 321-337.	2.4	1
57	Time series evidence on a new Keynesian theory of the output-inflation trade-off. <i>Applied Economics Letters</i> , 1999, 6, 539-541.	1.8	2
58	A NEW METHOD TO ESTIMATE STOCHASTIC VOLATILITY MODELS: A LOG-GARCH APPROACH. <i>Journal of the Japan Statistical Society</i> , 1998, 28, 101-114.	0.1	4
59	The Japanese stock market and the macroeconomy: An empirical investigation. <i>Financial Engineering and the Japanese Markets</i> , 1995, 2, 259-267.	0.3	9
60	Alternative Asymmetric Stochastic Volatility Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
61	Heterogeneous Asymmetric Dynamic Conditional Correlation Model with Stock Return and Range. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
62	Dynamic Conditional Correlations for Asymmetric Processes. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
63	Block Structure Multivariate Stochastic Volatility Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
64	Modelling and Forecasting Noisy Realized Volatility. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
65	Asymmetry and Leverage in Realized Volatility. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
66	Realized Stochastic Volatility Models with Generalized Gegenbauer Long Memory. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
67	Bayesian Analysis of Realized Matrix-Exponential GARCH Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0